

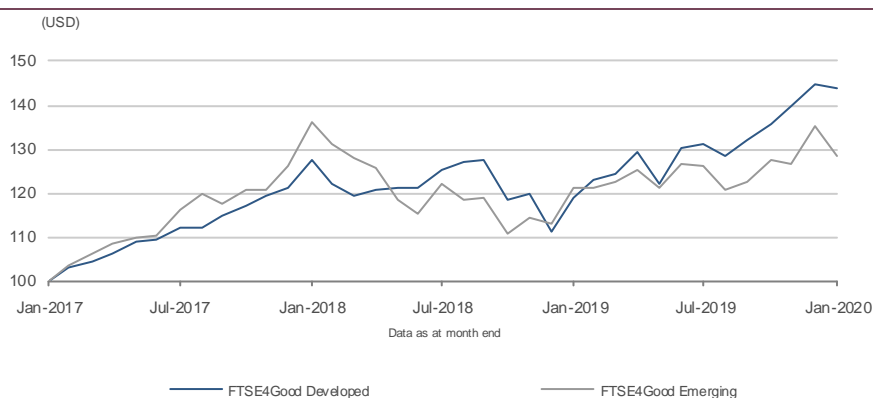
FTSE4Good Index Series

Data as at: 31 January 2020

Launched in 2001, the FTSE4Good Index Series is a series of benchmark and tradable indexes for ESG (Environmental, Social and Governance) investors. The index series is derived from the FTSE Global Equity Index Series and is a tool for investors seeking to invest in companies that demonstrate good sustainability practices. It also supports investors that wish to encourage positive change in corporate behavior and align their portfolios with their values. The FTSE4Good criteria is applied to the FTSE Developed Index Series and the FTSE Emerging Index Series, which cover over 23 developed countries and 20 emerging countries. FTSE Russell has also partnered with a number of stock exchanges to create partnership indexes with the FTSE4Good criteria.

Criteria are developed using an extensive market consultation process and are approved by an independent committee of experts. A broad range of stakeholders help shape the criteria, including NGOs, governmental bodies, consultants, academics, the investment community and the corporate sector. To remain consistent with market expectations and developments in ESG practice, the inclusion criteria are revised regularly. FTSE Russell engages with companies that no longer meet the standards and they are given a period of grace to try and improve their scores. If there is no improvement then the company is deleted from the index series. The criteria have been designed to help investors minimise ESG risks. Companies with the largest risk and impacts have to meet additional sector specific criteria.

3-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE4Good Developed	5.7	9.4	-0.9	20.7	43.7	59.9	12.8	9.8	9.8	10.7	11.7
FTSE4Good Emerging	0.6	2.0	-4.8	5.9	28.5	-	8.7	-	10.4	13.1	-

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE4Good Developed	7.9	-6.8	19.8	27.0	5.1	-0.3	7.1	24.1	-8.2	30.1
FTSE4Good Emerging	-	-	-	-	-	-	15.7	32.0	-10.5	19.5

FEATURES

Transparency

Index governance is overseen by the independent FTSE Russell ESG Advisory Committee, made up of leading global responsible investment market practitioners and experts on global Environmental, Social and Governance (ESG) principles and criteria used to determine comparative corporate ESG performance.

Criteria

Companies need to meet a variety of environmental, social and governance criteria to meet the inclusion requirements – please see www.ftserussell.com for details

Objective

The indexes are designed for use in the creation of index tracking funds, derivatives and as performance benchmarks.

Investability

Stocks are selected and weighted to ensure that the indexes are investable.

Liquidity

Stocks are screened to ensure that the indexes are tradable.

Availability

The indexes are calculated based on price and total return methodologies, both real time and end-of-day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good Developed	2.0	1.2	0.8	0.8	-5.9	-17.8	-18.4	-22.7
FTSE4Good Emerging	0.6	0.7	-	-	-8.8	-21.1	-	-

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
 Drawdown - based on daily data

Top 10 Constituents - Developed

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware & Equipment	1,374,543	4.80
Microsoft Corp	USA	Software & Computer Services	1,286,288	4.49
Alphabet Class C	USA	Software & Computer Services	429,593	1.50
Alphabet Class A	USA	Software & Computer Services	428,564	1.50
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	395,072	1.38
Visa	USA	Financial Services	340,564	1.19
Nestle	Switzerland	Food Producers	318,492	1.11
Procter & Gamble	USA	Household Goods & Home Construction	307,728	1.08
Mastercard CL A	USA	Financial Services	279,827	0.98
Intel Corp	USA	Technology Hardware & Equipment	278,033	0.97
Totals			5,438,704	19.00

Top 10 Constituents - Emerging

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware & Equipment	254,214	9.09
China Construction Bank (H)	China	Banks	71,531	2.56
Naspers	South Africa	Software & Computer Services	70,774	2.53
Ping An Insurance (H)	China	Life Insurance/Assurance	62,504	2.23
Reliance Industries	India	Oil & Gas Producers	61,447	2.20
Housing Development Finance	India	Financial Services	58,236	2.08
China Mobile (Red Chip)	China	Mobile Telecommunications	43,711	1.56
Sberbank	Russia	Banks	40,452	1.45
Infosys	India	Software & Computer Services	40,241	1.44
Itau Unibanco Holding SA	Brazil	Banks	36,167	1.29
Totals			739,276	26.43

INFORMATION**Index Universe**

FTSE Developed and FTSE Emerging Indexes

Index Launch

1 November 2001

Base Date

29 June 2001

Base Value

5000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day indexes available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY

Review Dates

Semi-annually in June and December

Country Breakdown - Developed

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	64	966,663	3.38
Austria	6	26,146	0.09
Belgium	8	114,817	0.40
Canada	30	906,741	3.17
Denmark	13	230,028	0.80
Finland	13	142,400	0.50
France	73	1,371,408	4.79
Germany	44	950,586	3.32
Hong Kong	23	288,677	1.01
Ireland	2	23,111	0.08
Israel	6	39,997	0.14
Italy	24	310,925	1.09
Japan	177	2,264,239	7.91
Korea	32	158,325	0.55
Netherlands	21	486,767	1.70
New Zealand	7	27,654	0.10
Norway	10	76,738	0.27
Poland	7	26,116	0.09
Portugal	4	26,640	0.09
Singapore	14	114,633	0.40
Spain	26	410,582	1.43
Sweden	34	352,178	1.23
Switzerland	31	1,307,176	4.57
UK	101	2,044,123	7.14
USA	270	15,953,055	55.74
Totals	1040	28,619,727	100.00

Country Breakdown - Emerging

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	49	271,950	9.72
Chile	19	42,962	1.54
China	33	301,586	10.78
Colombia	6	18,945	0.68
Czech Rep.	2	4,451	0.16
Egypt	1	7,136	0.26
Greece	8	15,602	0.56
Hungary	3	14,831	0.53
India	102	465,980	16.66
Indonesia	18	84,139	3.01
Kuwait	3	27,543	0.98
Malaysia	34	107,799	3.85
Mexico	23	129,172	4.62
Pakistan	2	1,077	0.04
Philippines	11	43,025	1.54
Qatar	3	26,625	0.95
Russia	24	142,992	5.11
Saudi Arabia	1	15,742	0.56
South Africa	56	265,169	9.48
Taiwan	78	620,049	22.16
Thailand	33	133,671	4.78
Turkey	21	30,531	1.09
UAE	4	26,613	0.95
Totals	534	2,797,588	100.00

ICB Industry Breakdown

ICB Code		FTSE4Good Developed			FTSE4Good Emerging		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	39	937,512	3.28	31	217,625	7.78
1000	Basic Materials	79	1,239,936	4.33	52	192,649	6.89
2000	Industrials	174	2,991,276	10.45	68	199,948	7.15
3000	Consumer Goods	136	3,252,964	11.37	60	187,527	6.70
4000	Health Care	73	3,823,410	13.36	19	53,523	1.91
5000	Consumer Services	135	2,243,936	7.84	55	173,475	6.20
6000	Telecommunications	34	1,035,535	3.62	35	188,458	6.74
7000	Utilities	41	621,847	2.17	32	69,646	2.49
8000	Financials	245	6,175,429	21.58	150	1,016,020	36.32
9000	Technology	84	6,297,881	22.01	32	498,716	17.83
Totals		1040	28,619,727	100.00	534	2,797,588	100.00

Index Characteristics

Attributes	FTSE4Good Developed	FTSE4Good Emerging
Number of constituents	1040	534
Net MCap (USDm)	28,619,727	2,797,588
Dividend Yield %	2.52	3.59
Constituent Sizes (Net MCap USDm)		
Average	27,519	5,239
Largest	1,374,543	254,214
Smallest	115	128
Median	9,852	2,414
Weight of Largest Constituent (%)	4.80	9.09
Top 10 Holdings (% Index MCap)	19	26.43

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